



Daily MTM Report

Daily summary for 11/08/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			7.09400	7.08600			0.00	0.00
R153 On 31/08/2010 Bond			7.51000	7.47500			0.00	0.00
R157 On 15/09/2015 Bond			7.85500	7.84500			0.00	0.00
R186 On 21/12/2026 Bond			7.51500	7.50500			0.00	0.00
R194 On 28/02/2008 Bond			7.24000	7.16000			0.00	0.00
R201 On 21/12/2014 Bond			7.84500	7.84000			0.00	0.00
R203 On 15/09/2017 Bond			7.88500	7.87500			0.00	0.00
R204 On 21/12/2018 Bond			7.88000	7.87500			0.00	0.00
R207 On 15/01/2020 Bond			7.85700	7.85500			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:								0.00	0.00

Derivatives

GOVI On 03/11/2005 jGovi			228.54900		228.79700		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			32855.00000	31339	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			24885.00000	25849	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			232.67100		232.90900		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			48680.00000	47065	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			19590.00000	20355	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.13700		7.13700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.50600		7.47800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.86400		7.85800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.46200		7.45200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.26700		7.20100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.82900		7.82600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.85500		7.84700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.86000		7.85600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.46200		8.45900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.99300		6.99300		0.00	0.00	0.00
JFRA On 03/11/2005 jFra			6.76300		6.68400		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			95.00000	124	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1483.00000	1318	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.74800		6.65200		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			401.00000	467	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1868.00000	1698	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.83300		6.78300		0.38	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 04/05/2006 jFra	7.00	Call		1042.00000	1093	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1574.00000	1503	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.00100	6.93800		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1486.00000	1560	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1638.00000	1557	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.18800	7.12900		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1941.00000	2016	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1625.00000	1556	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.38100	7.33500		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1741.00000	1792	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2145.00000	2084	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.53600	7.50200		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2242.00000	2282	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2237.00000	2194	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.73200	7.70900		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2934.00000	2962	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2422.00000	2394	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.88500	7.86500		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3592.00000	3619	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2632.00000	2607	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.13400	7.07700		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2355.00000	2636	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10177.00000	9400	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.27700	7.22800		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13648.00000	14062	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		14061.00000	13556	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.70700	7.69000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6301.00000	6474	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		19168.00000	18625	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.79000	7.77500		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		14366.00000	14642	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		13333.00000	12989	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.91300	7.91500		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		15685.00000	15518	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		21565.00000	21533	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.95500	7.96000		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		12534.00000	12336	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		15293.00000	15440	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.68600	6.68700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.78100	6.78200		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/10/2005 jRod			6.88500	6.88800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.84800	6.85000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87000	6.87200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88300	6.88400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.84200	6.84300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85600	6.85700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87200	6.87300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.85400	6.85400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.86900	6.87000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.88200	6.88300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.86000	6.86000		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.15700	7.14200		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		235.00000	221	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1457.00000	1490	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.54000	7.50000		4.75	0.00	303.00
R153 On 03/11/2005 Bond Future	7.75	Call		18406.00000	17187	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		7198.00000	7781	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		65931.00000	64182	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		608.00000	661	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		26738.00000	25317	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4452.00000	4833	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		45699.00000	44044	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1644.00000	1791	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.56900	7.53000		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		16020.00000	15162	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		17306.00000	18115	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.88000	7.87000		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		28386.00000	27765	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		17473.00000	17695	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.91700	7.90700		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		37340.00000	36796	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		29710.00000	29989	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.52500	7.51500		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		16501.00000	15907	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		51589.00000	52291	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.53300	7.52300		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		46383.00000	45596	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		49350.00000	49850	13.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/11/2005 Bond Future			7.26400	7.17500		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9778.00000	8451	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		2739.00000	3345	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.28100	7.18100		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		7951.00000	6935	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		6608.00000	7538	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.87300	7.86800		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		22125.00000	21830	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		13386.00000	13423	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.90000	7.89500		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		20287.00000	20071	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		29782.00000	29892	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.91000	7.90000		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		25580.00000	25017	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		17877.00000	18088	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.93600	7.92600		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		34418.00000	33916	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		28801.00000	29061	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.90300	7.89800		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		39817.00000	39413	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		11762.00000	11764	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.92400	7.92000		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		36215.00000	35947	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		29831.00000	29883	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.87600	7.87500		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		15203.00000	15098	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		5095.00000	5072	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.89500	7.89400		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		17785.00000	17699	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		9302.00000	9297	0.00	0.00	0.00
Total for Derivatives:							0.00	1,274.00

Grand Total: **0.00** **1,274.00**